

ABSTRACT

A repo basket transaction system is provided that has a trading system receiving repo quotes from market participants. The repo quotes specify a repo
5 basket transaction by constituting a security basket definition indicating a security amount and at least one class of securities. The system further has a settlement system receiving settlement instructions relating to repo basket transactions. The settlement system has a securities pooling and allocation unit adapted to investigate the security basket definition relating to a repo basket
10 transaction and allocate at least one individual security that meets at least one class of securities indicated by the investigated security basket definition. More generally, a technique is provided for controlling transfers of a group of resources which are defined in association with a condition under which, after the transfer has been completed, a reverse transfer of the same or a similar
15 group of resources has to occur.